

Figure 1

major trading losses 1980 - 1998

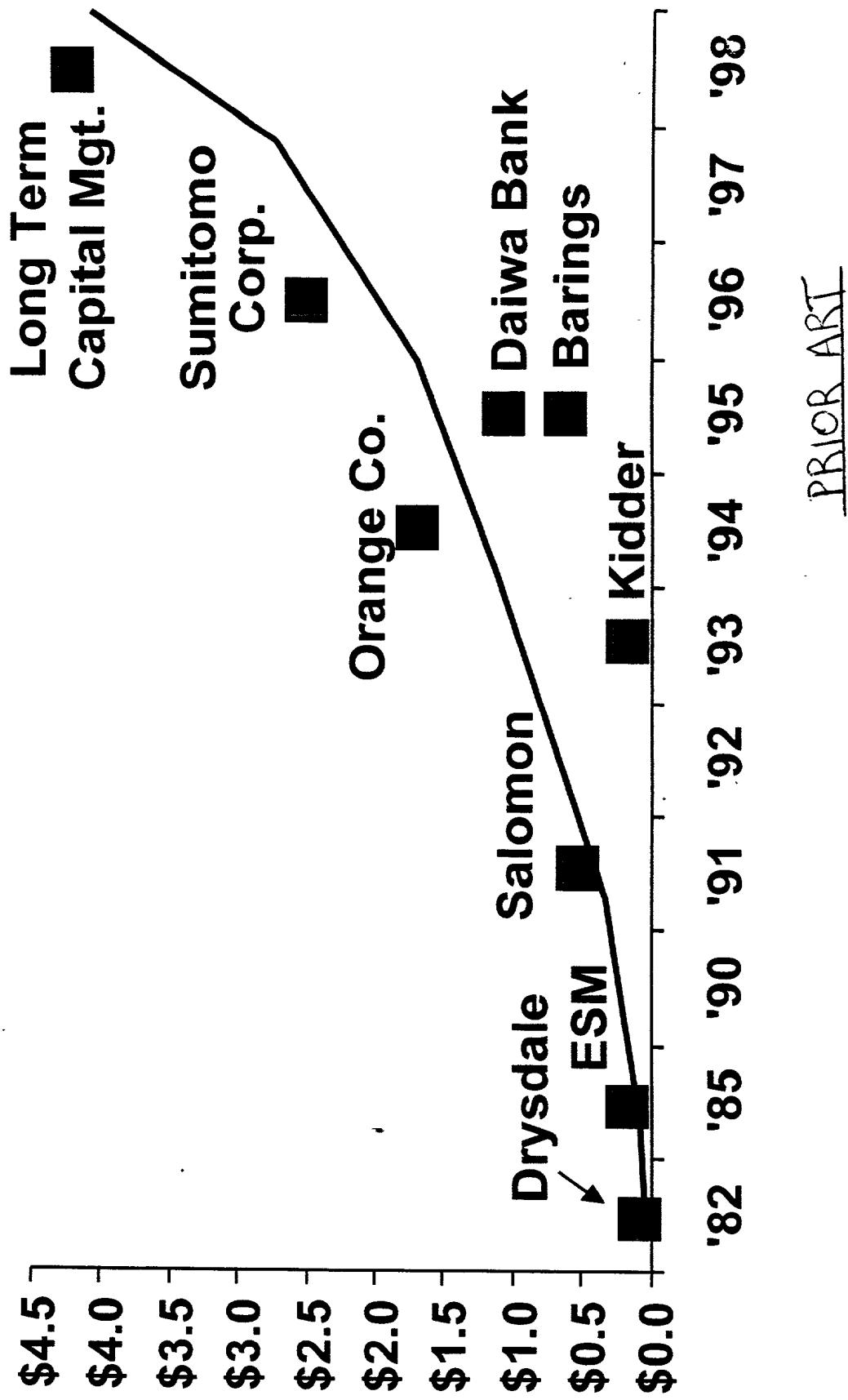
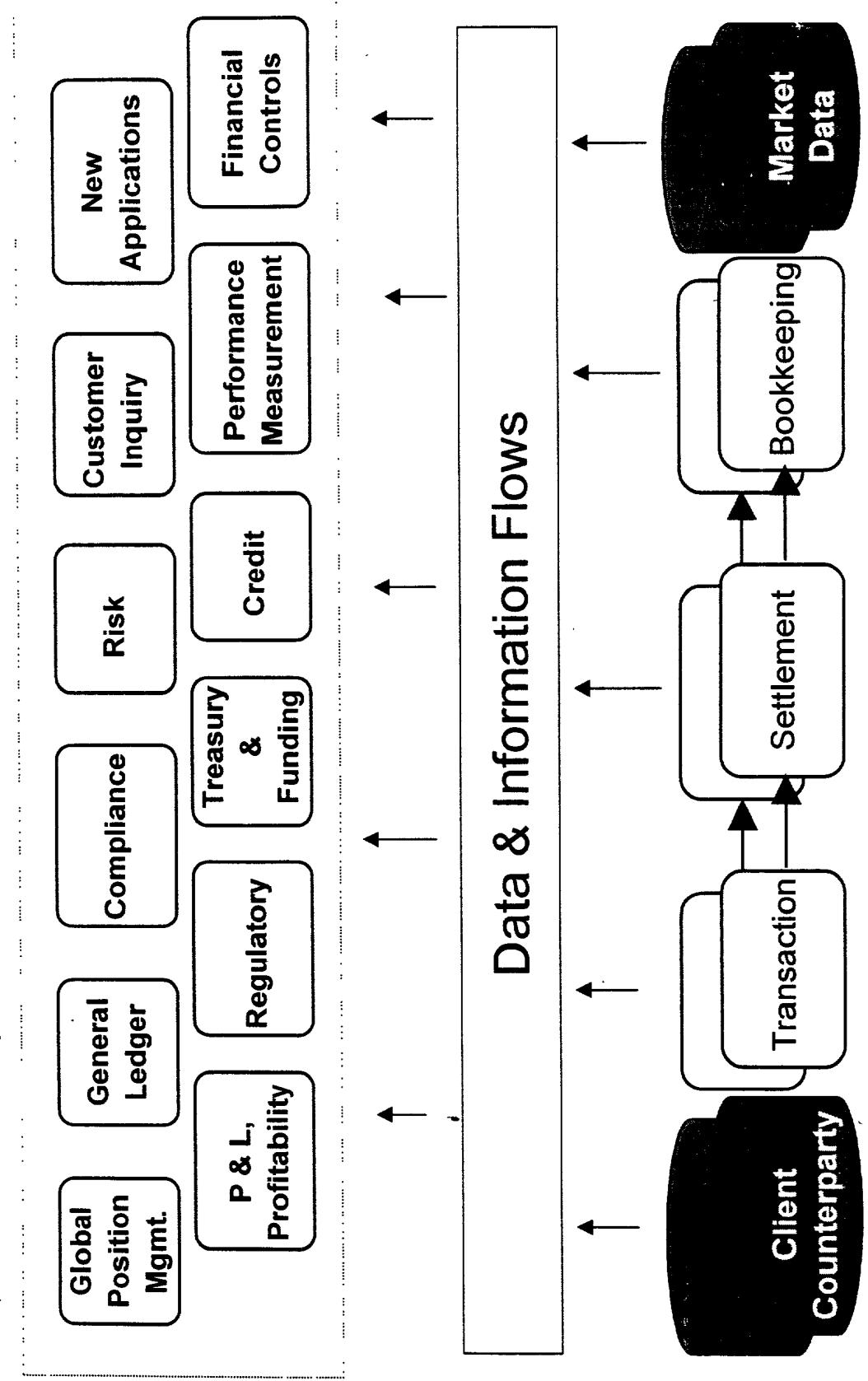


Figure 2

Consumers of financial data and information at banks, brokers, dealers, investment managers, trusts, mutual fund companies, insurance companies, custodians, and the like



Production Systems (sources of financial data)

Figure 3

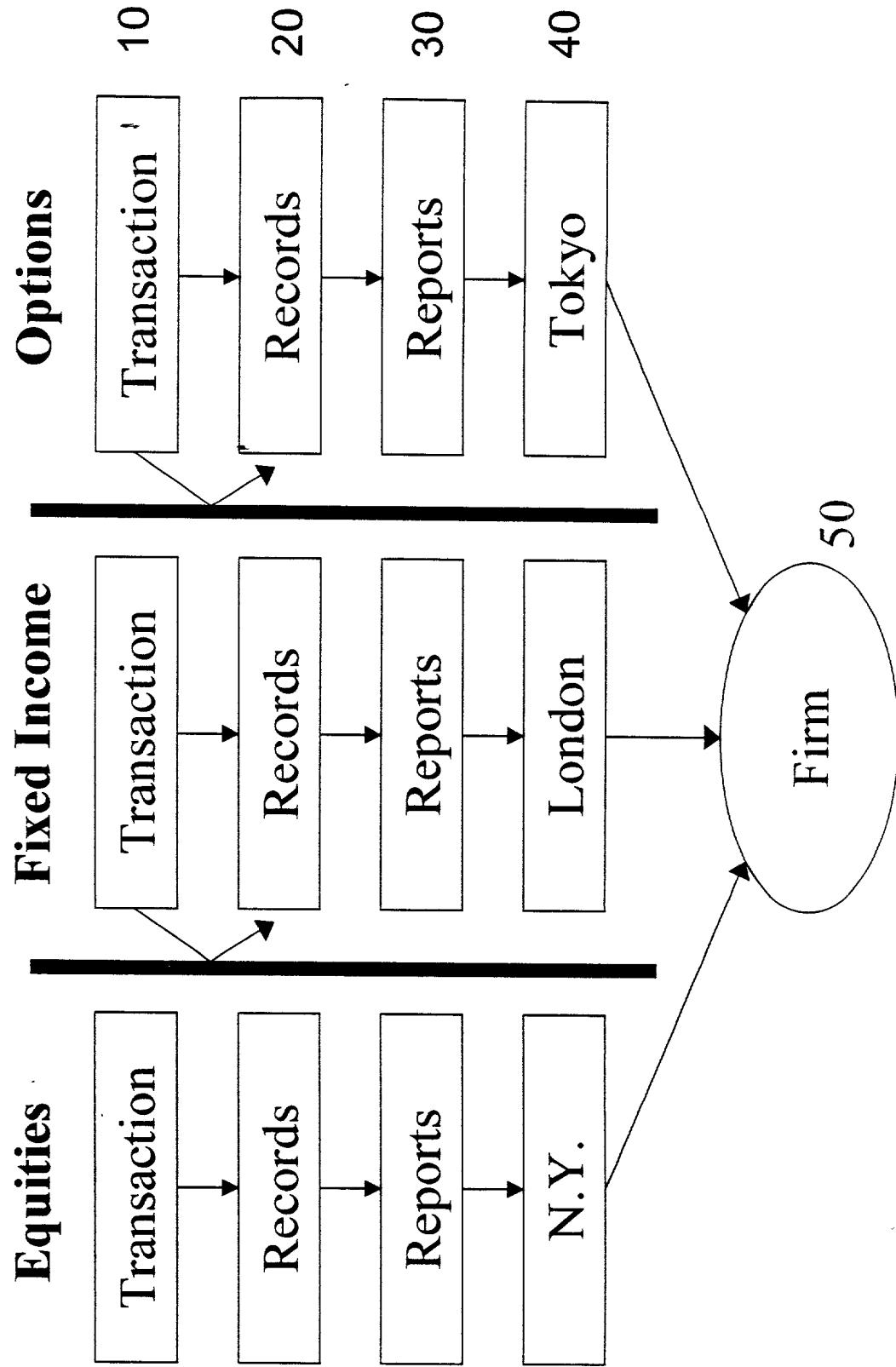


Figure 4

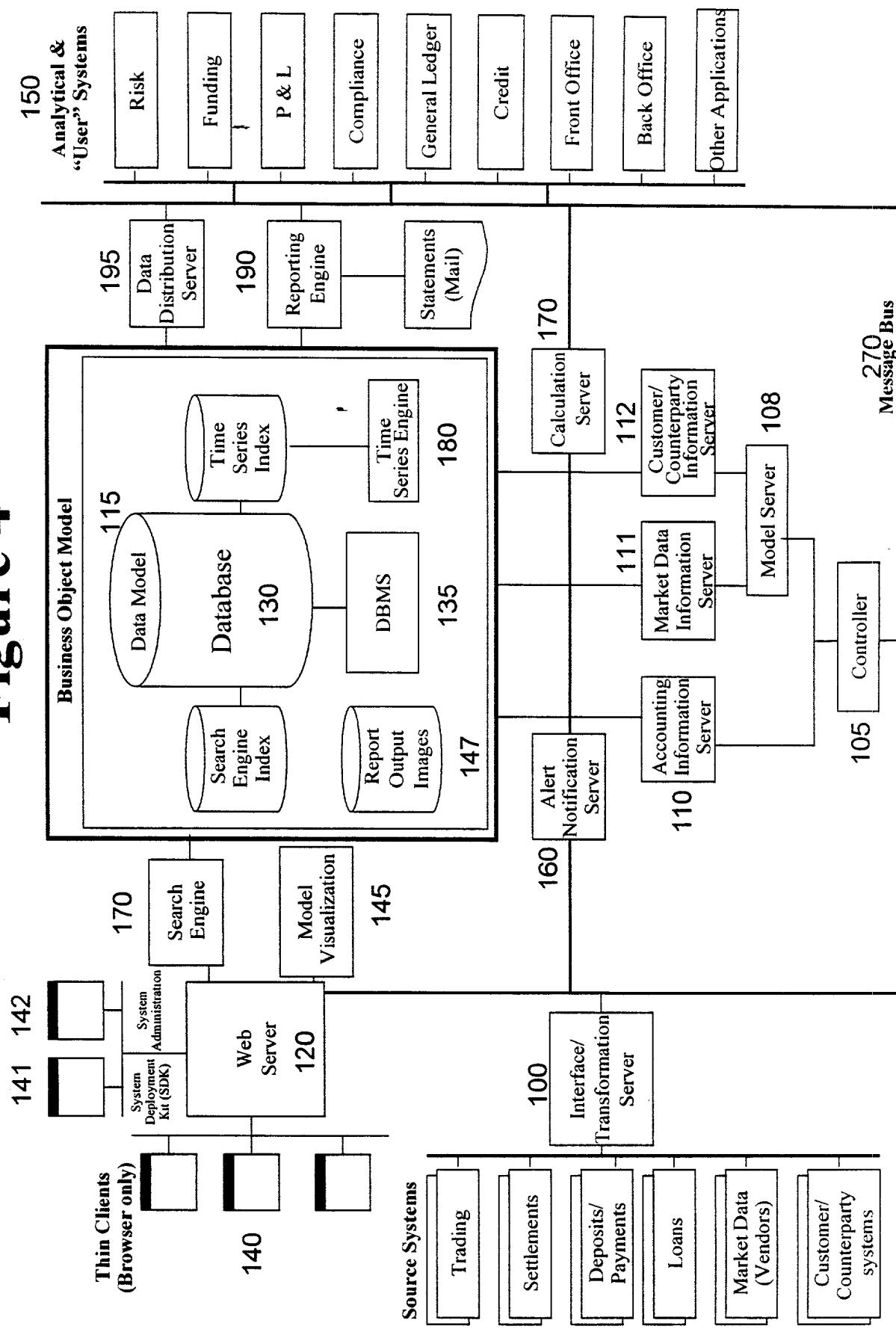


Figure 5

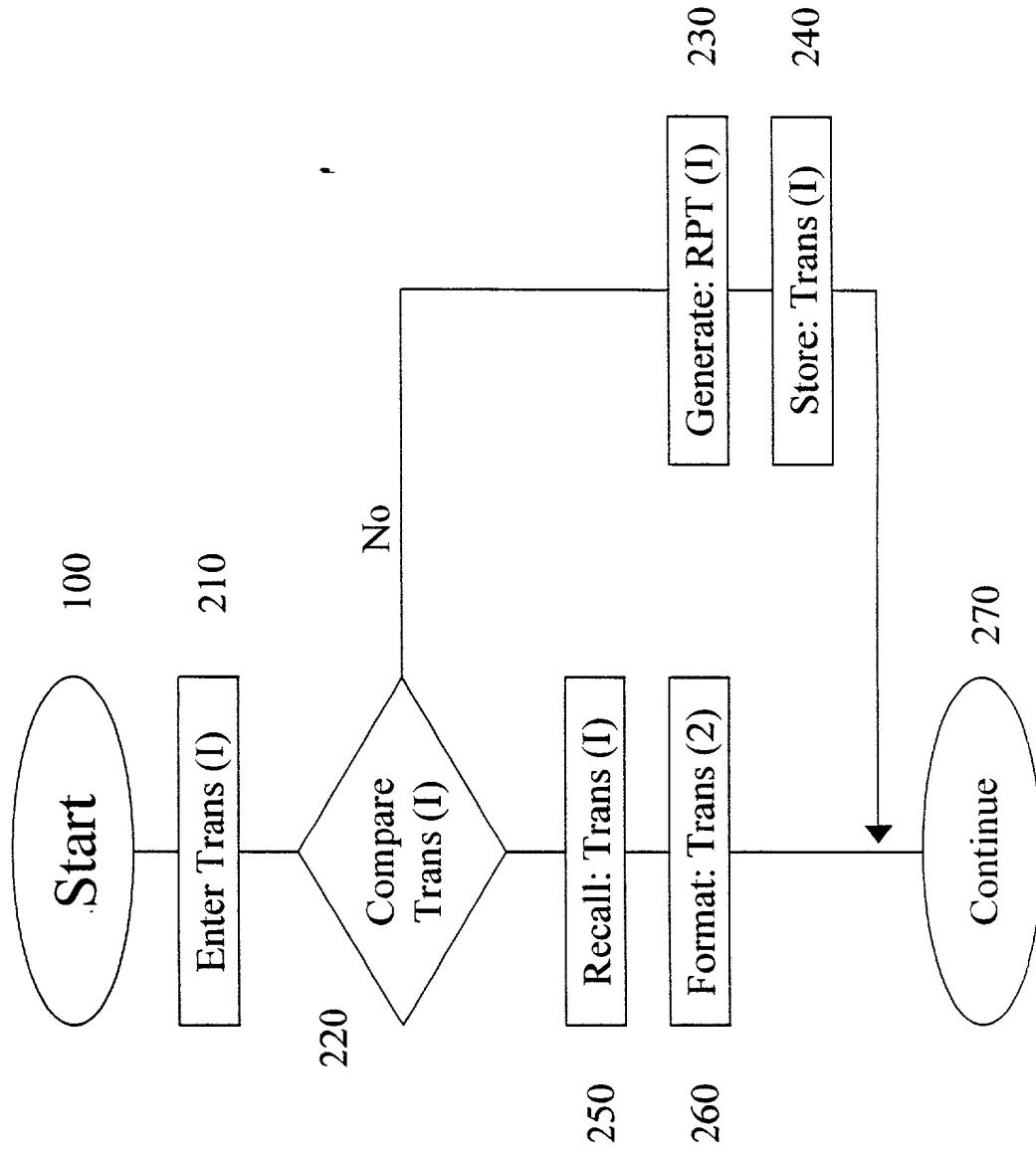


Figure 6

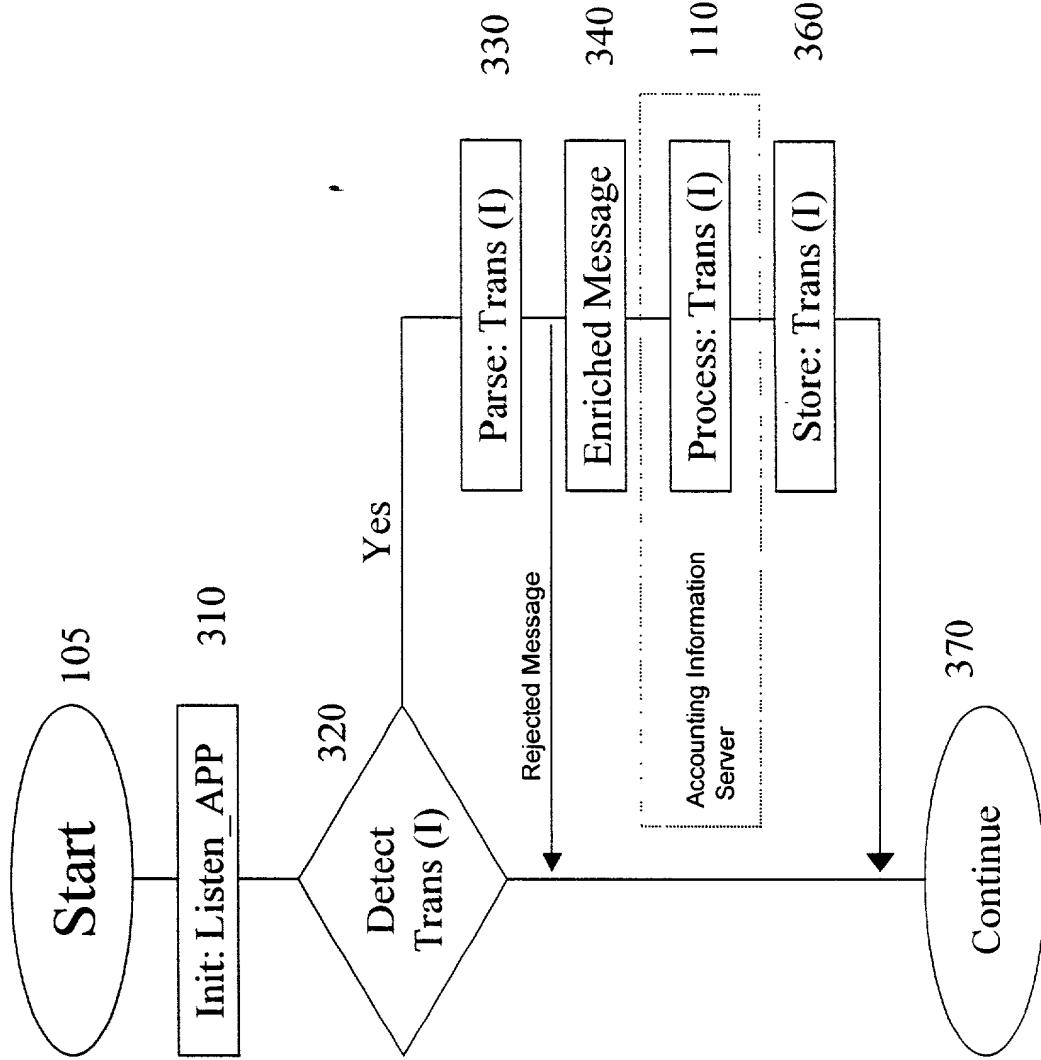


Figure 7

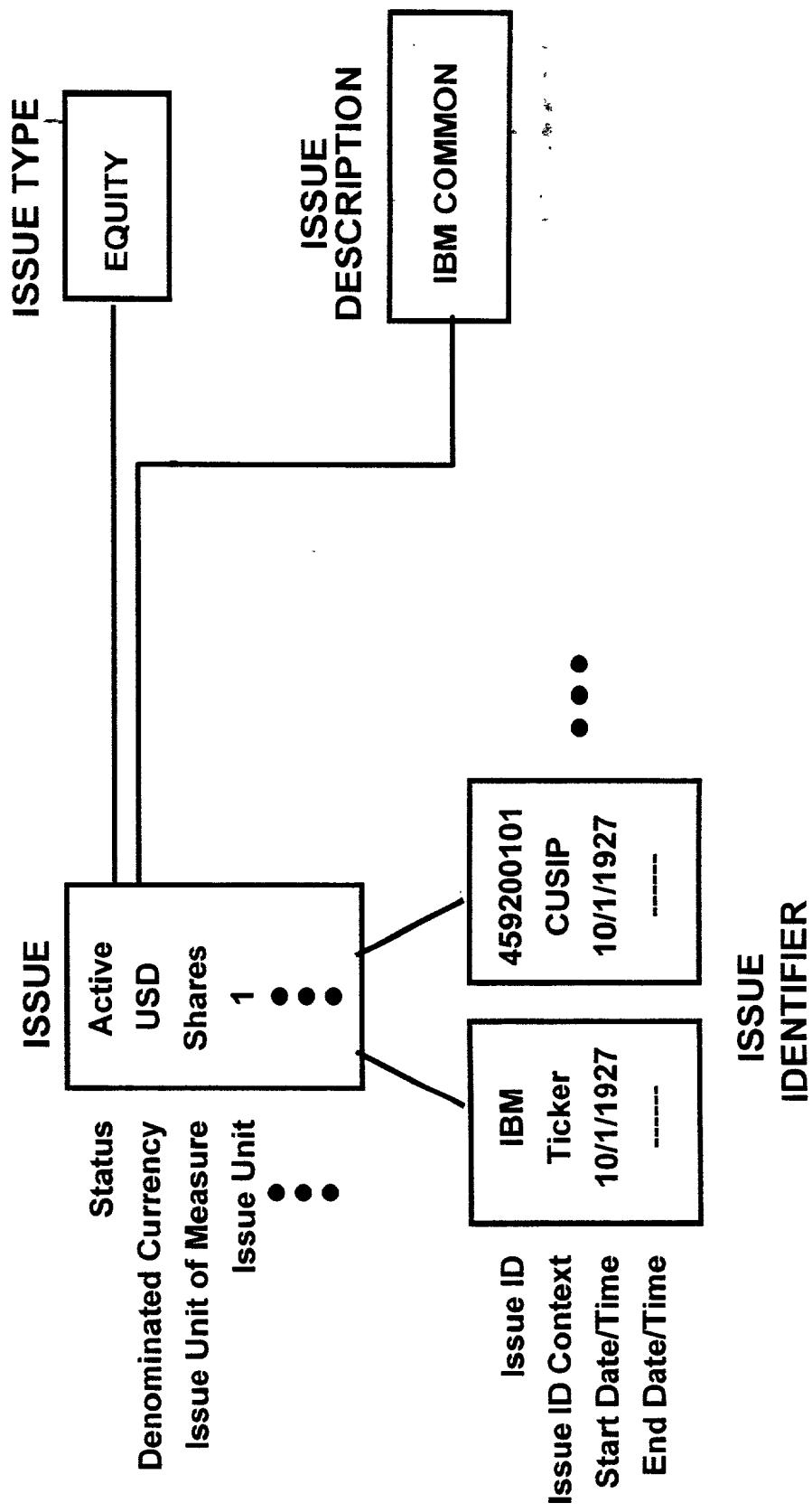


Figure 8

Related Issue Definition

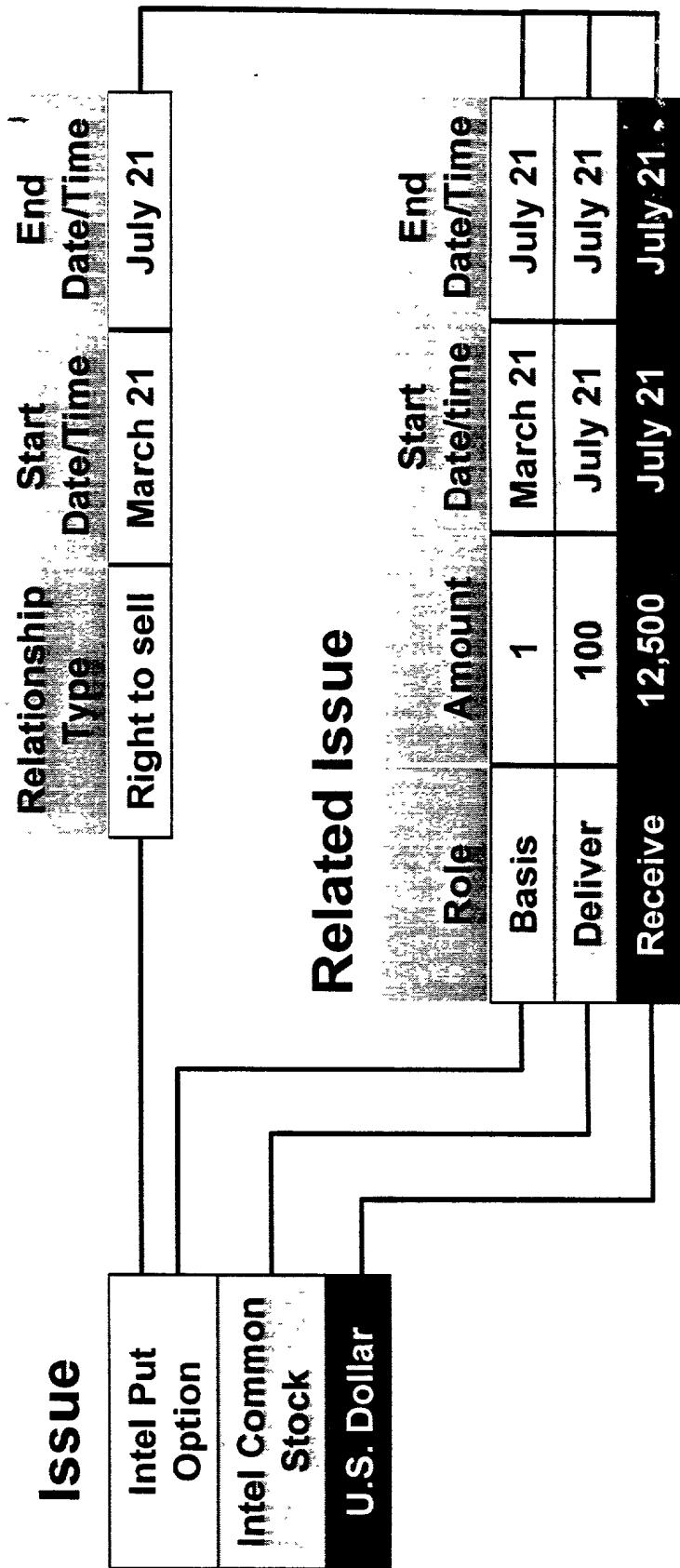


Figure 9

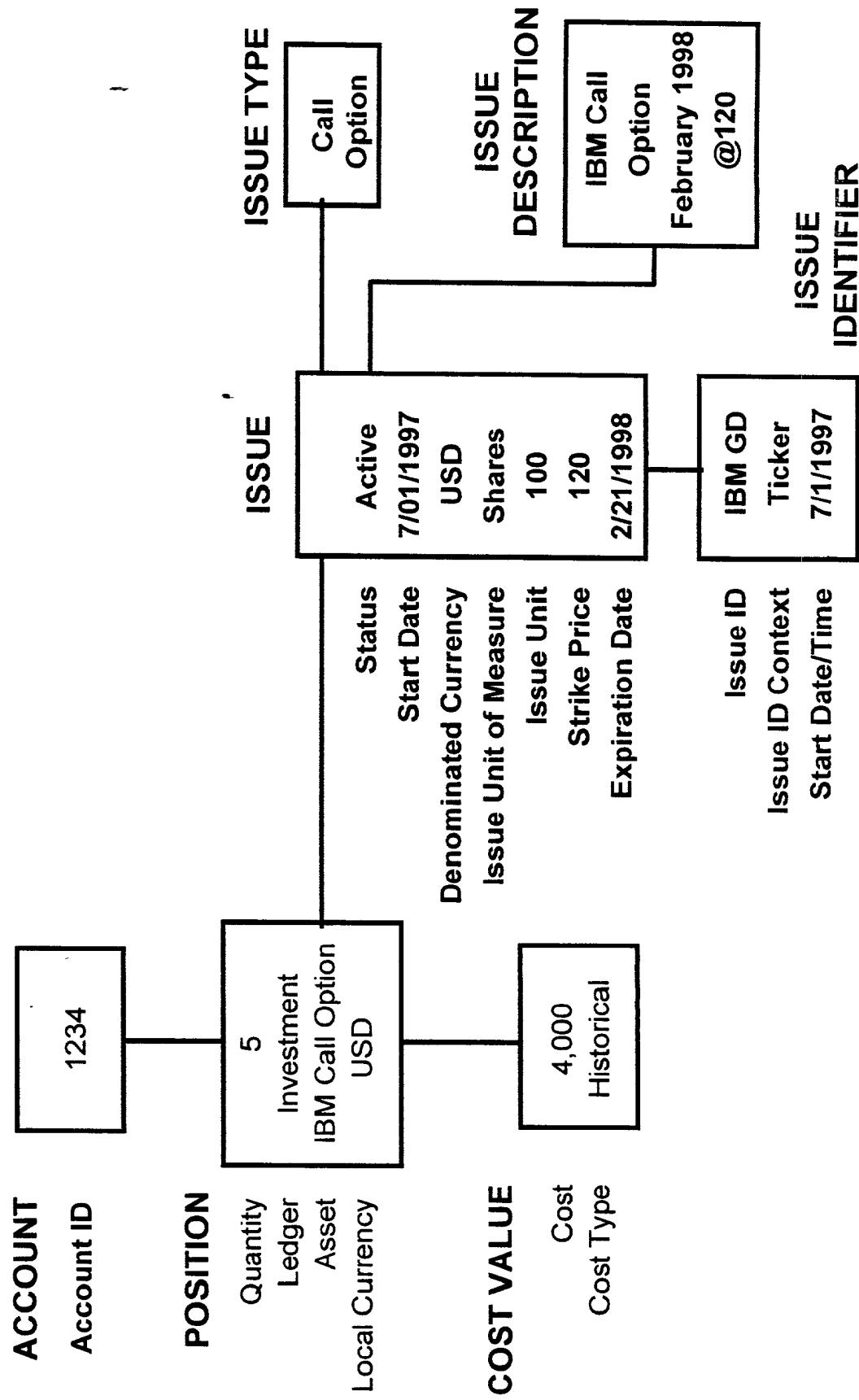


Figure 10

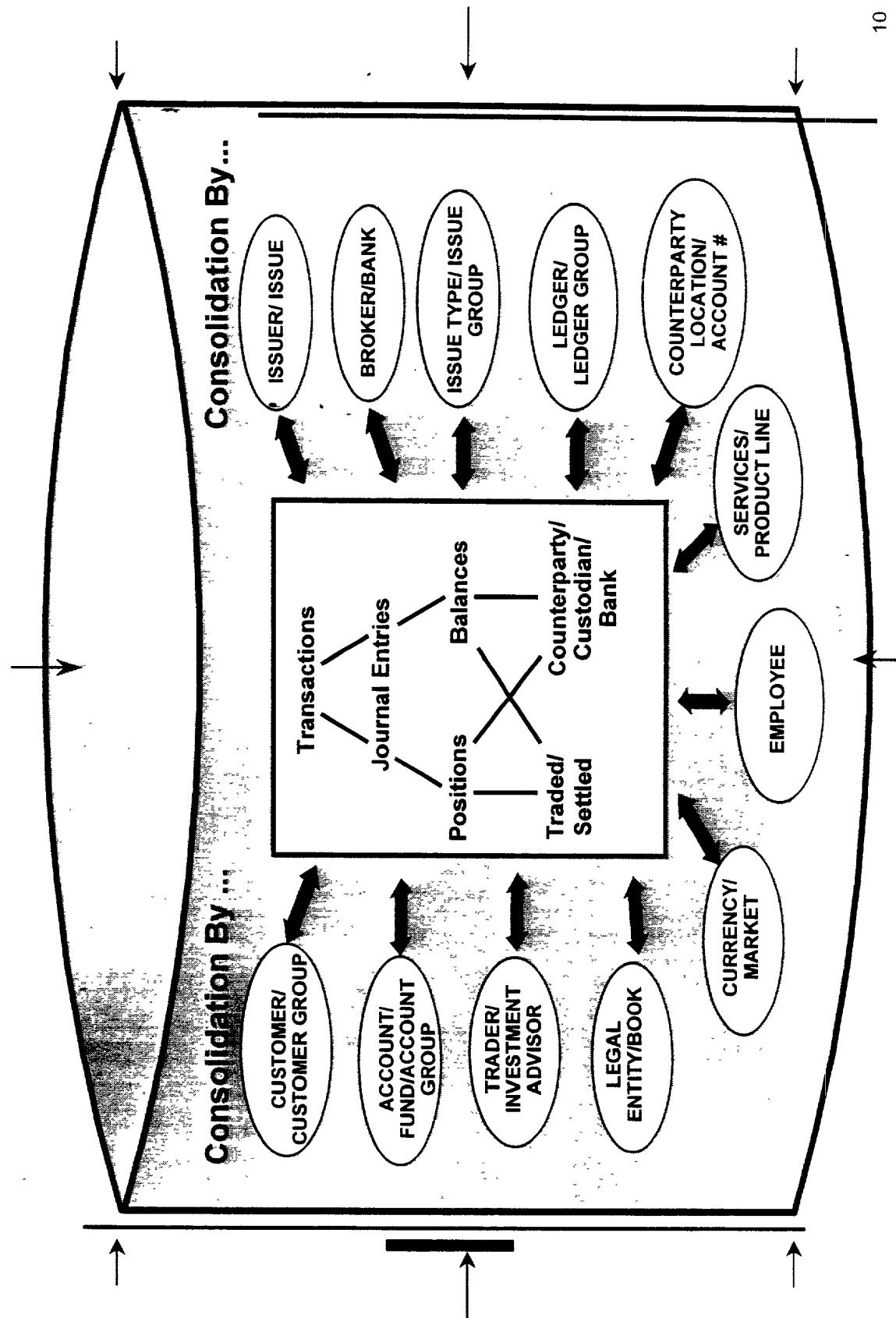


Fig. 11

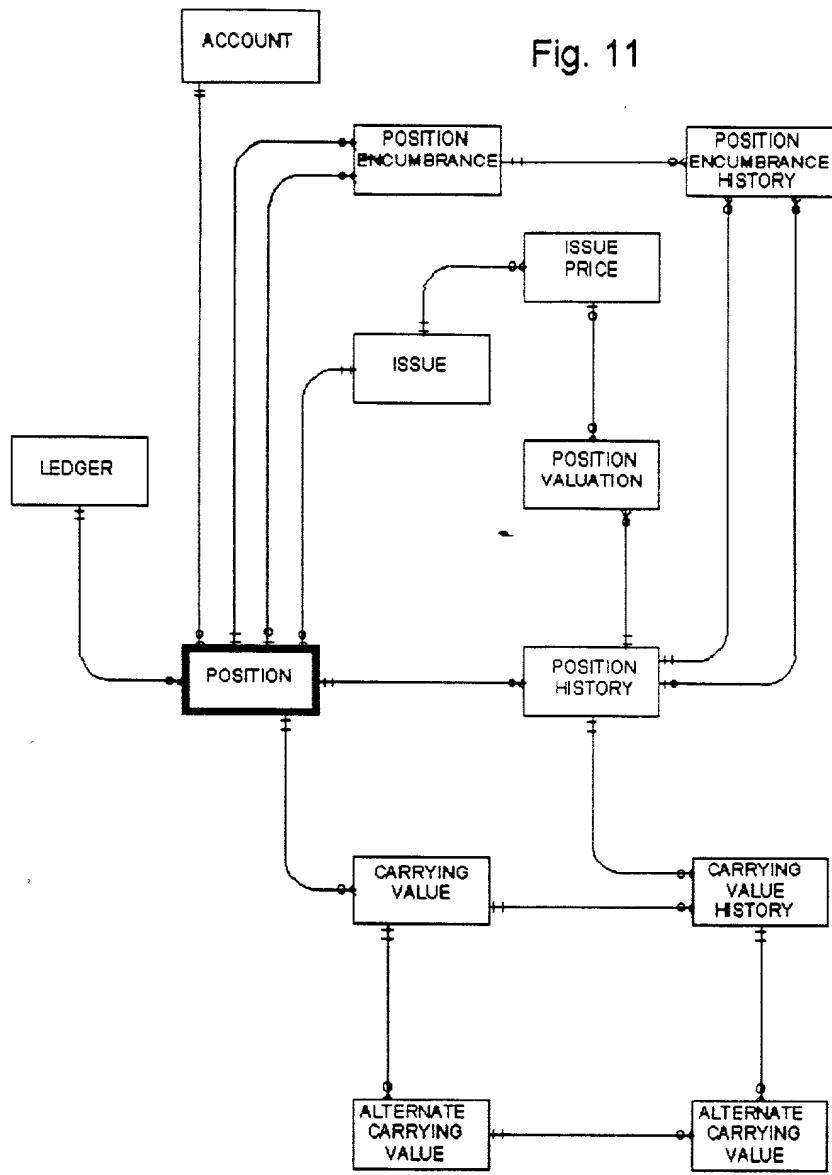


Figure 12

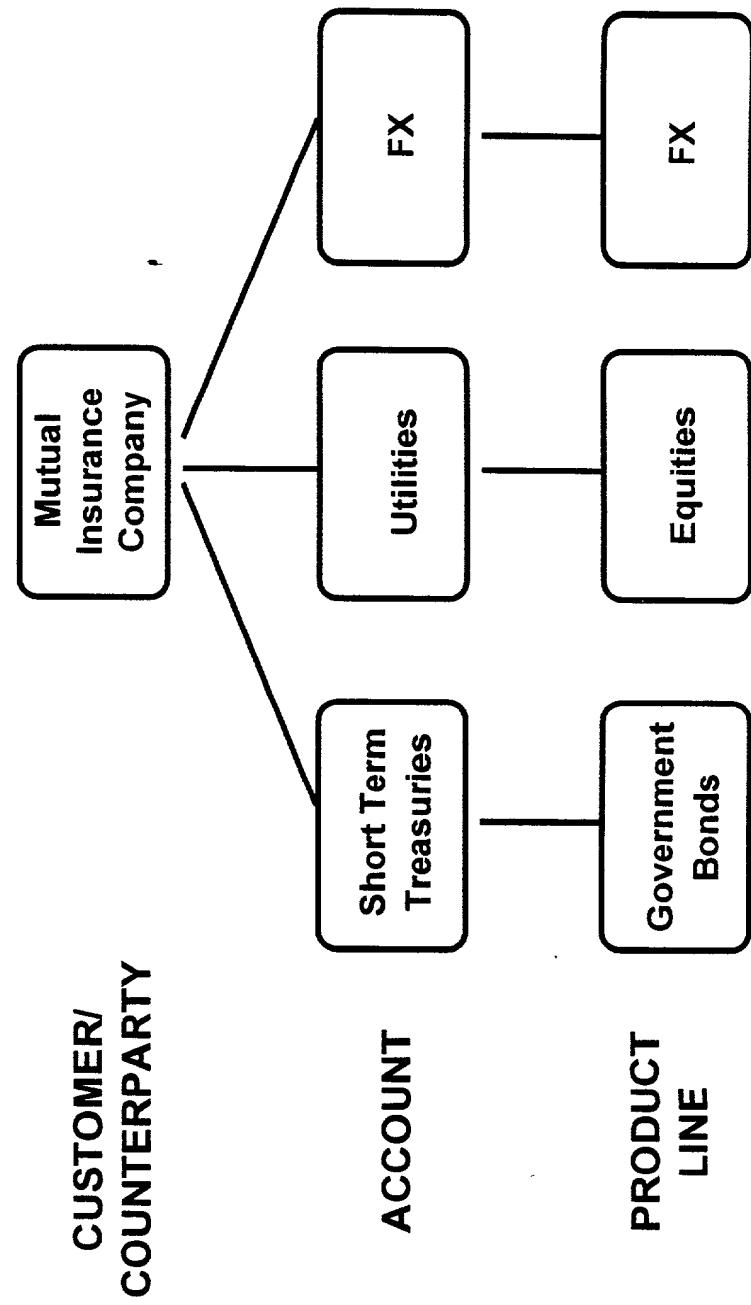


Figure 13

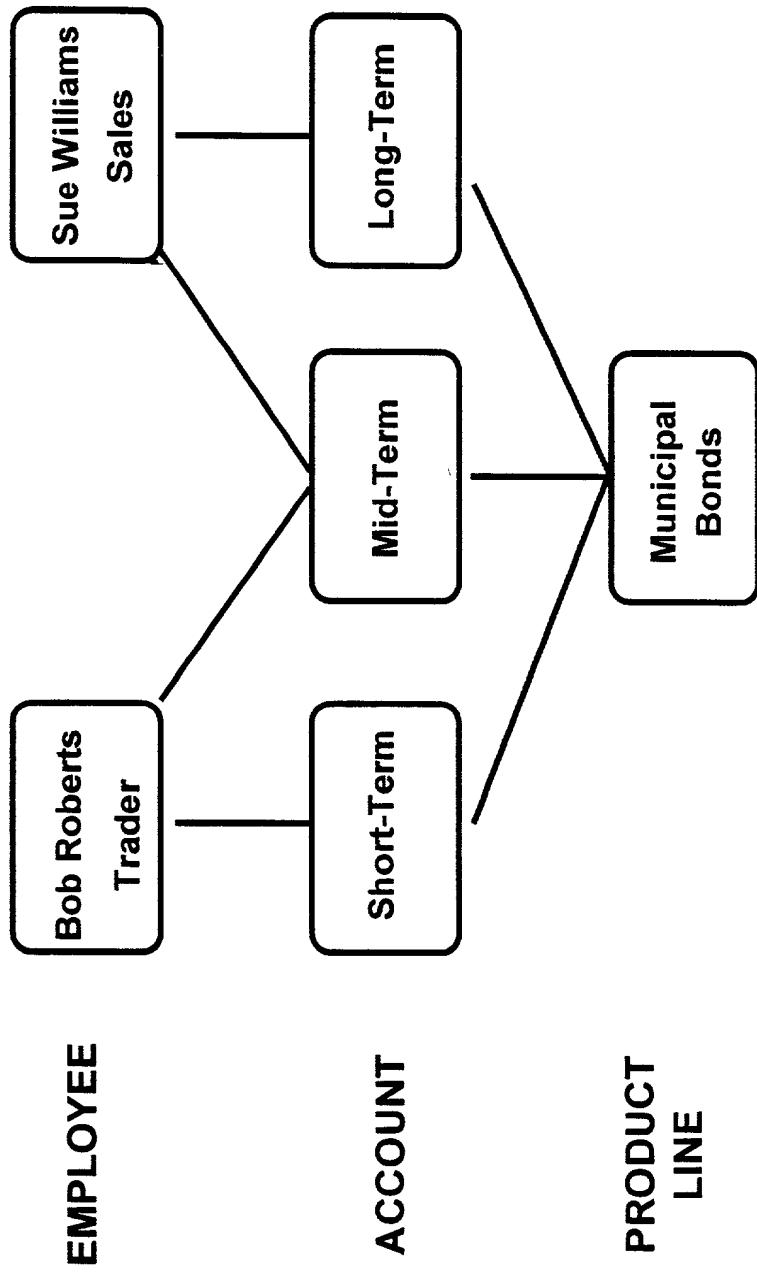


Figure 14

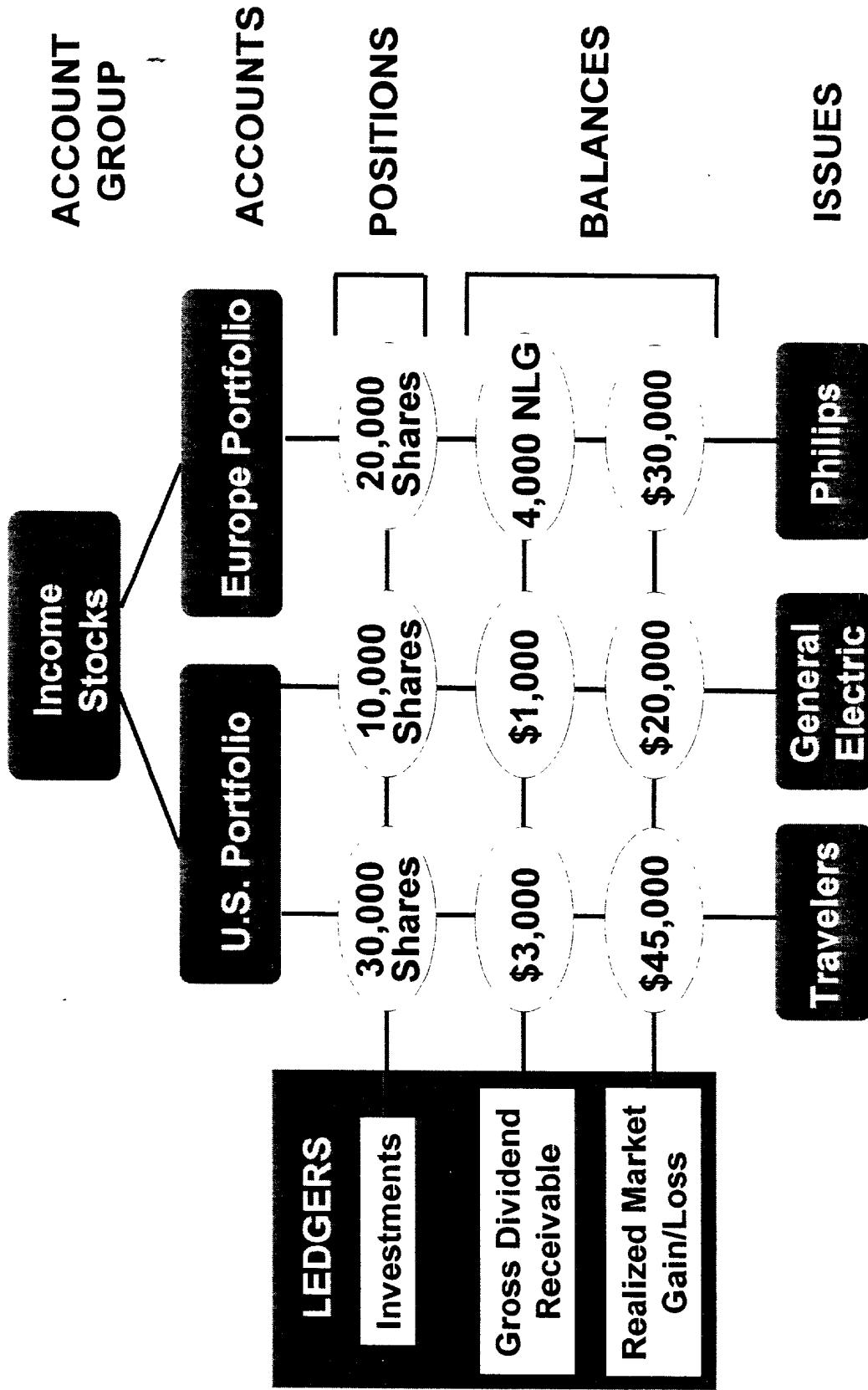


Figure 15

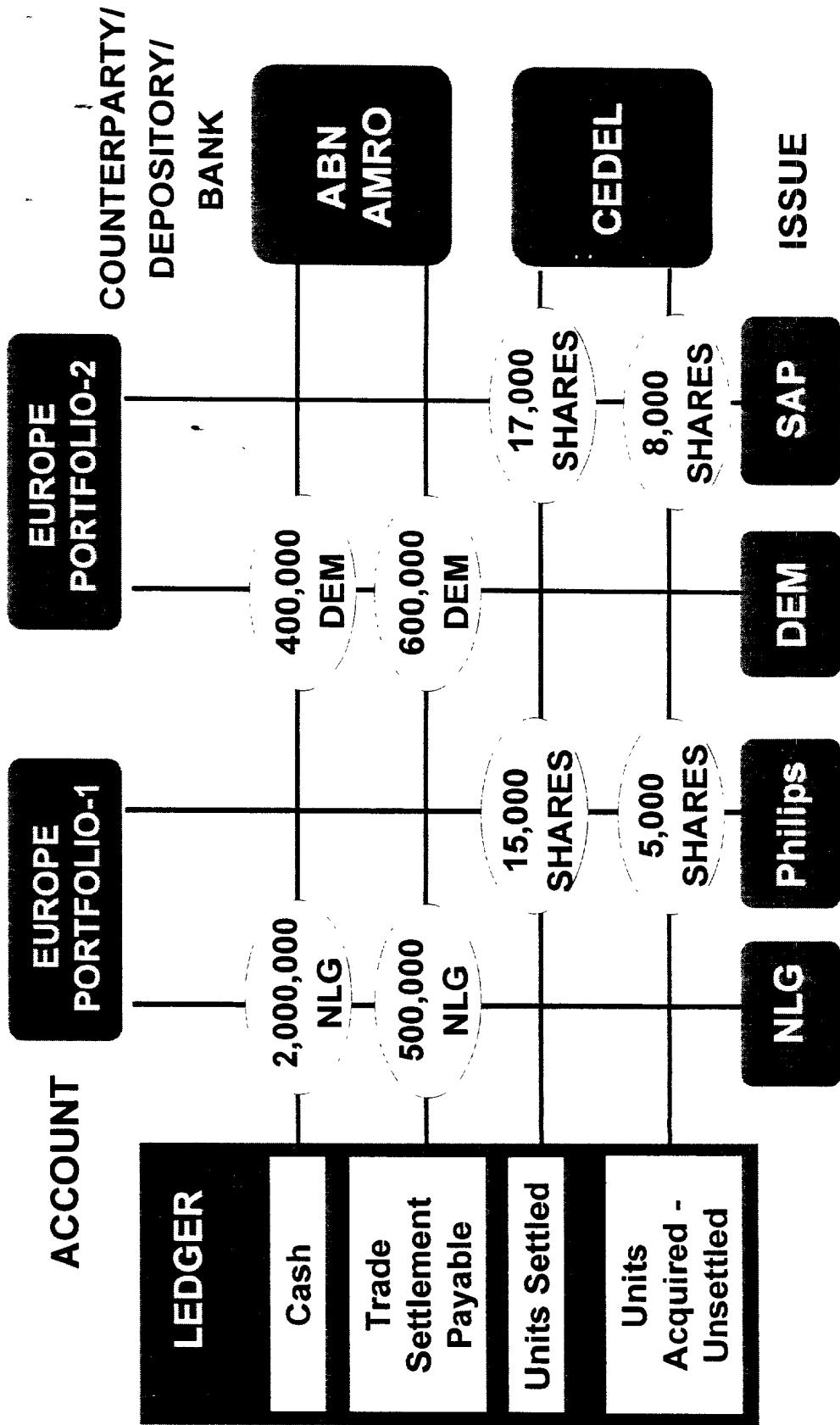


Figure 16

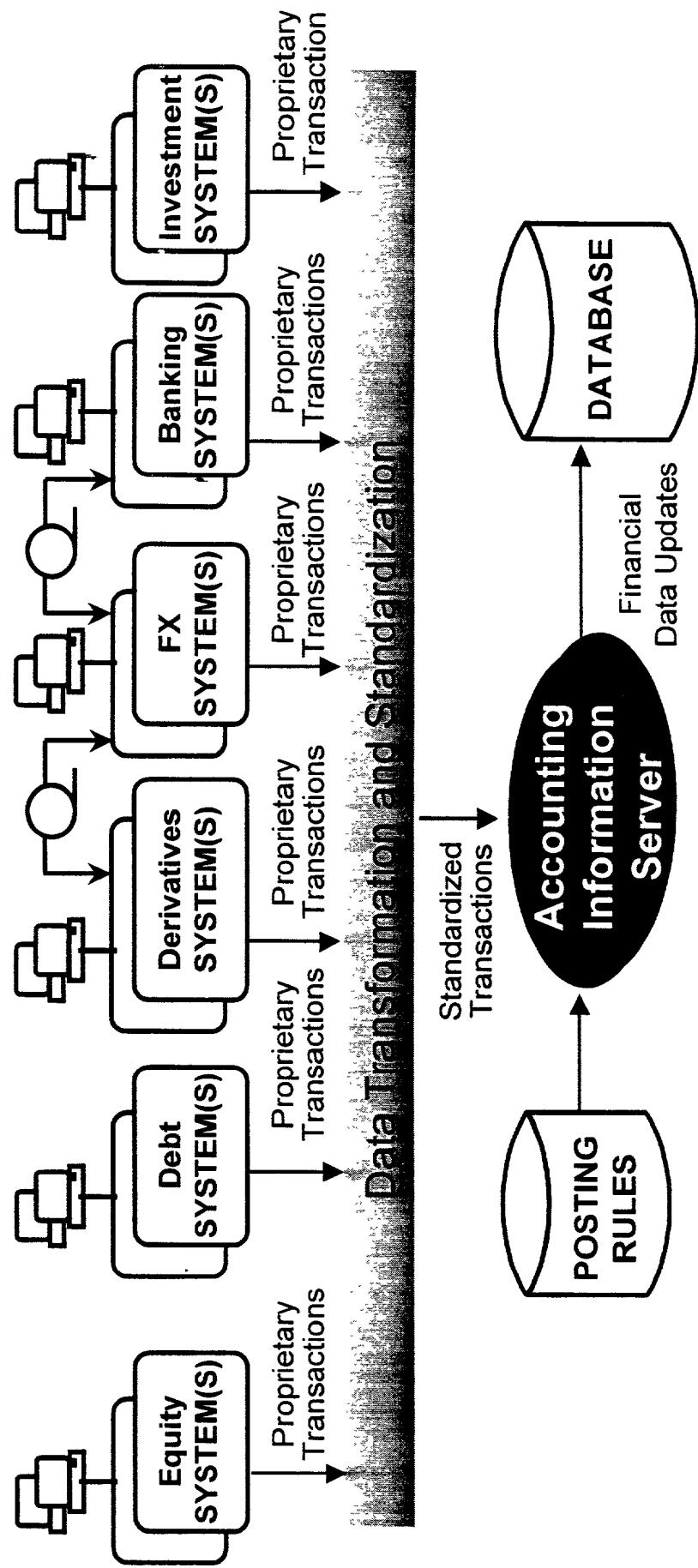


Figure 17

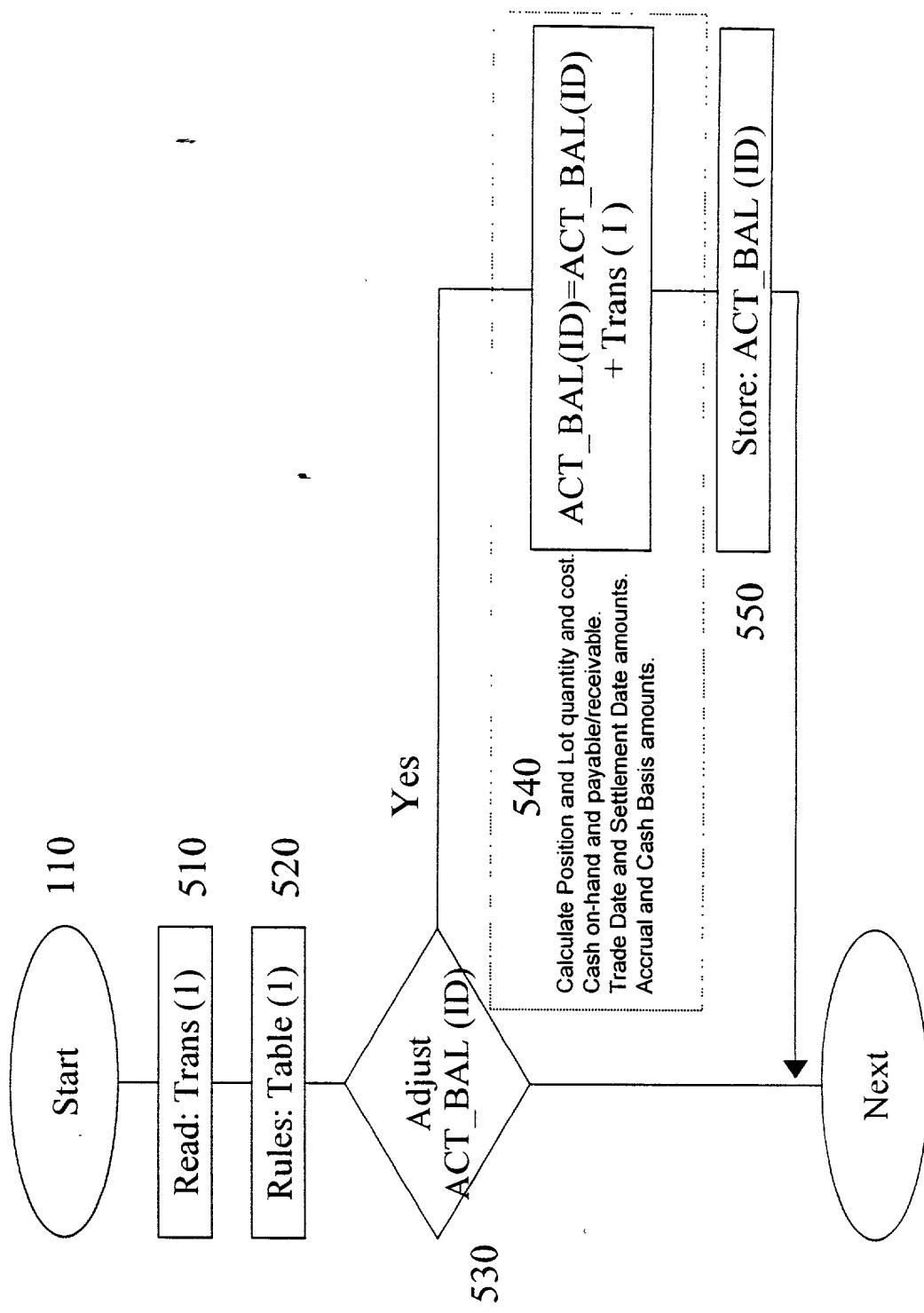


Figure 18- A

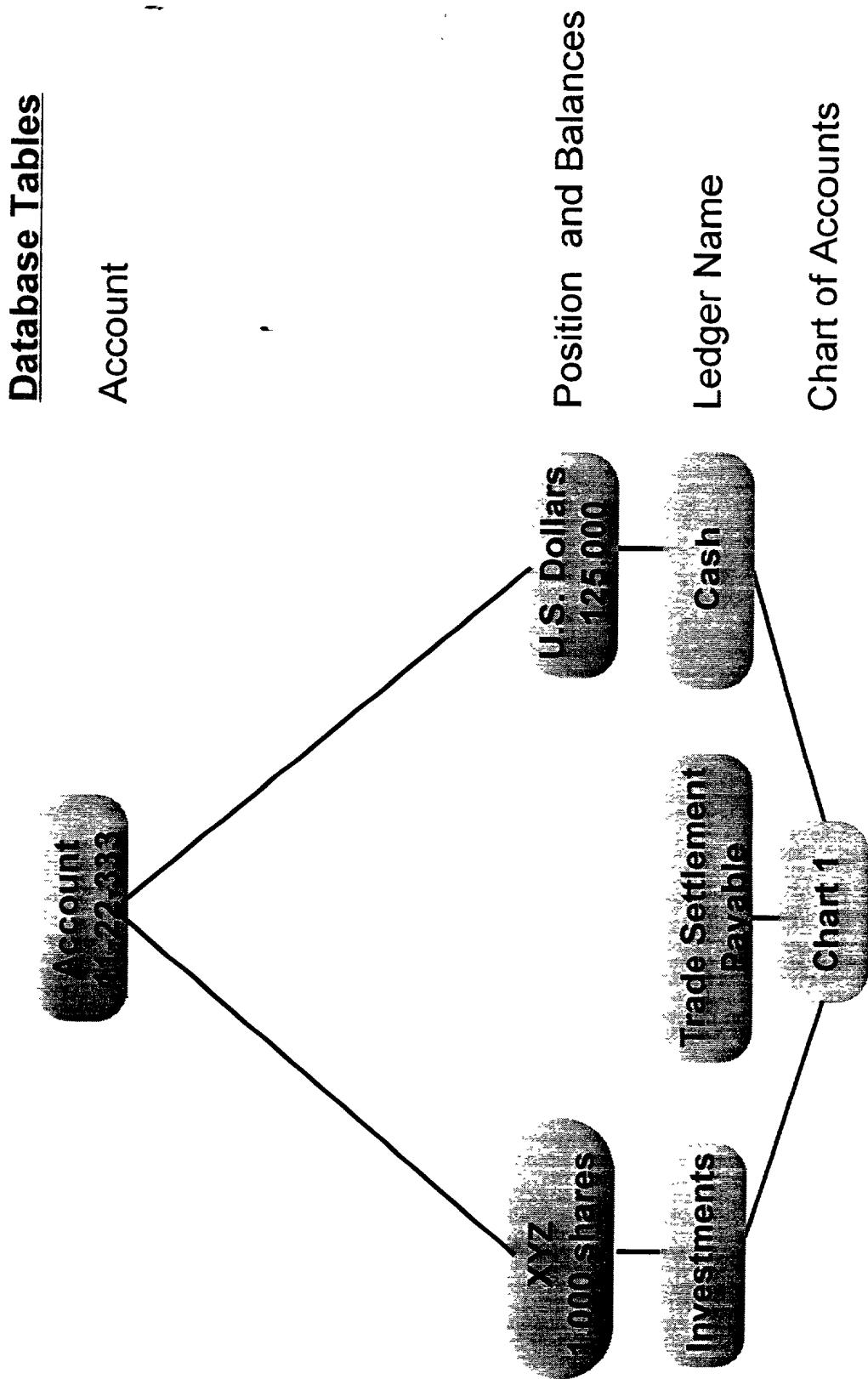


Figure 18- B

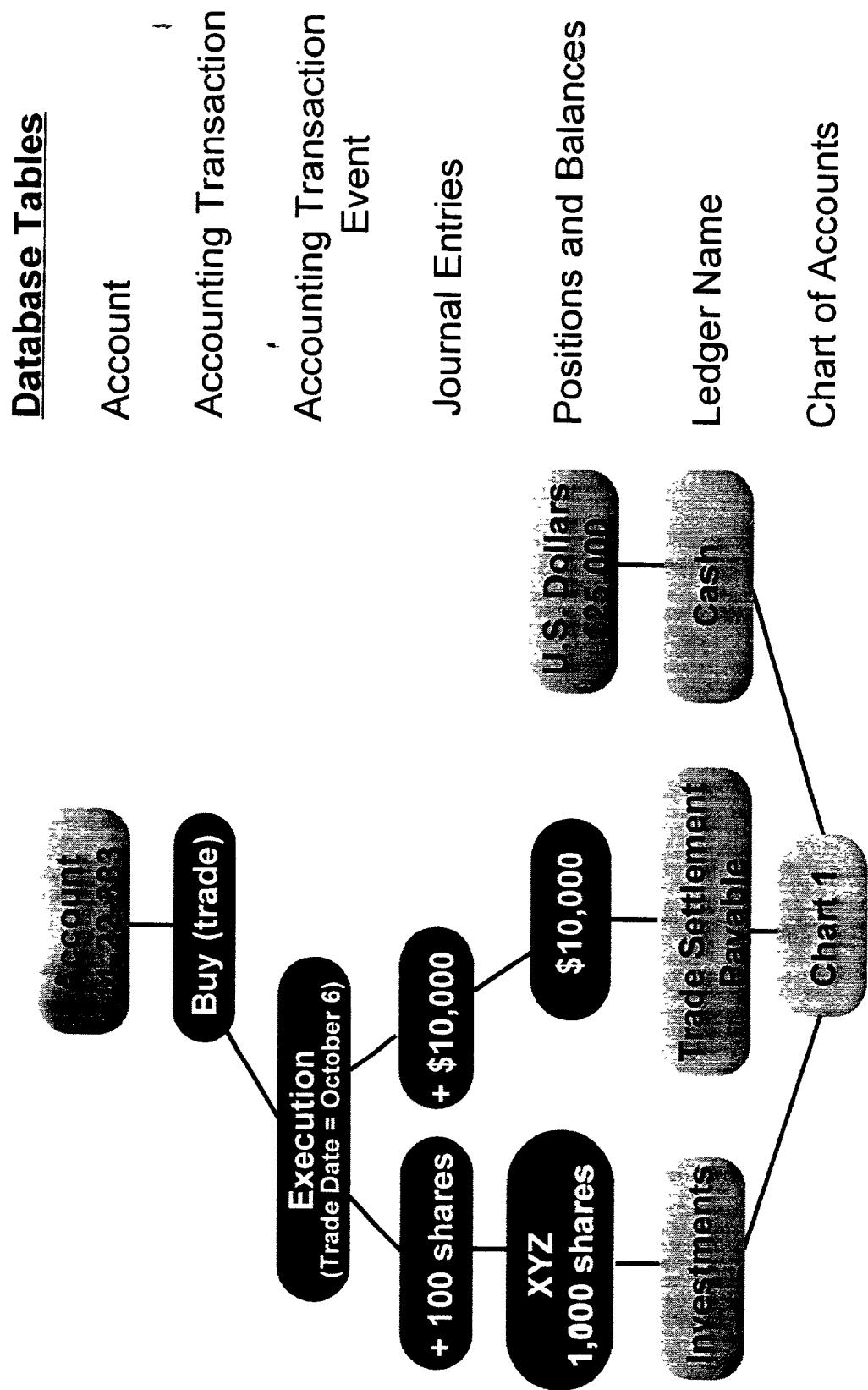


Figure 18 - C

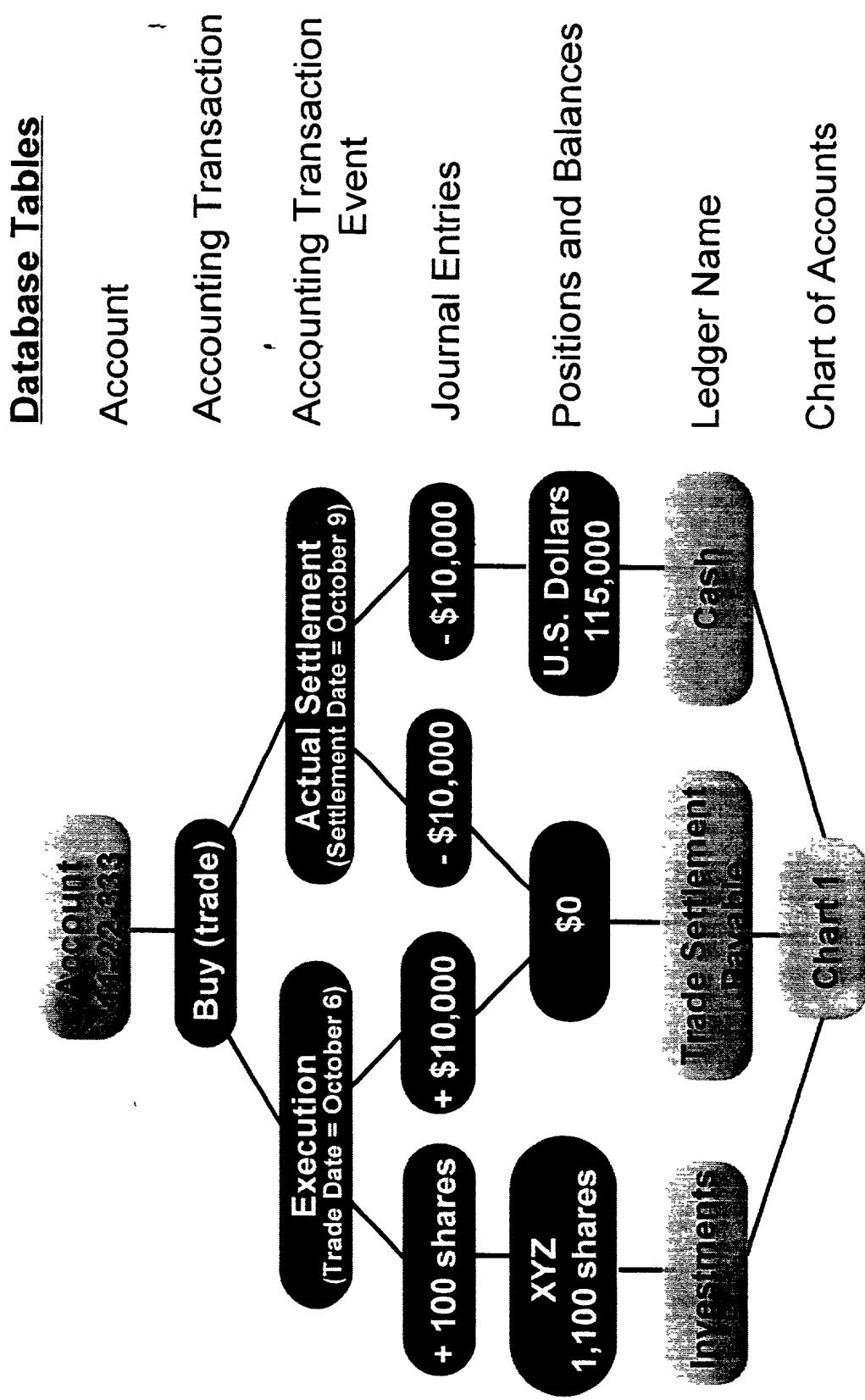


Figure 19

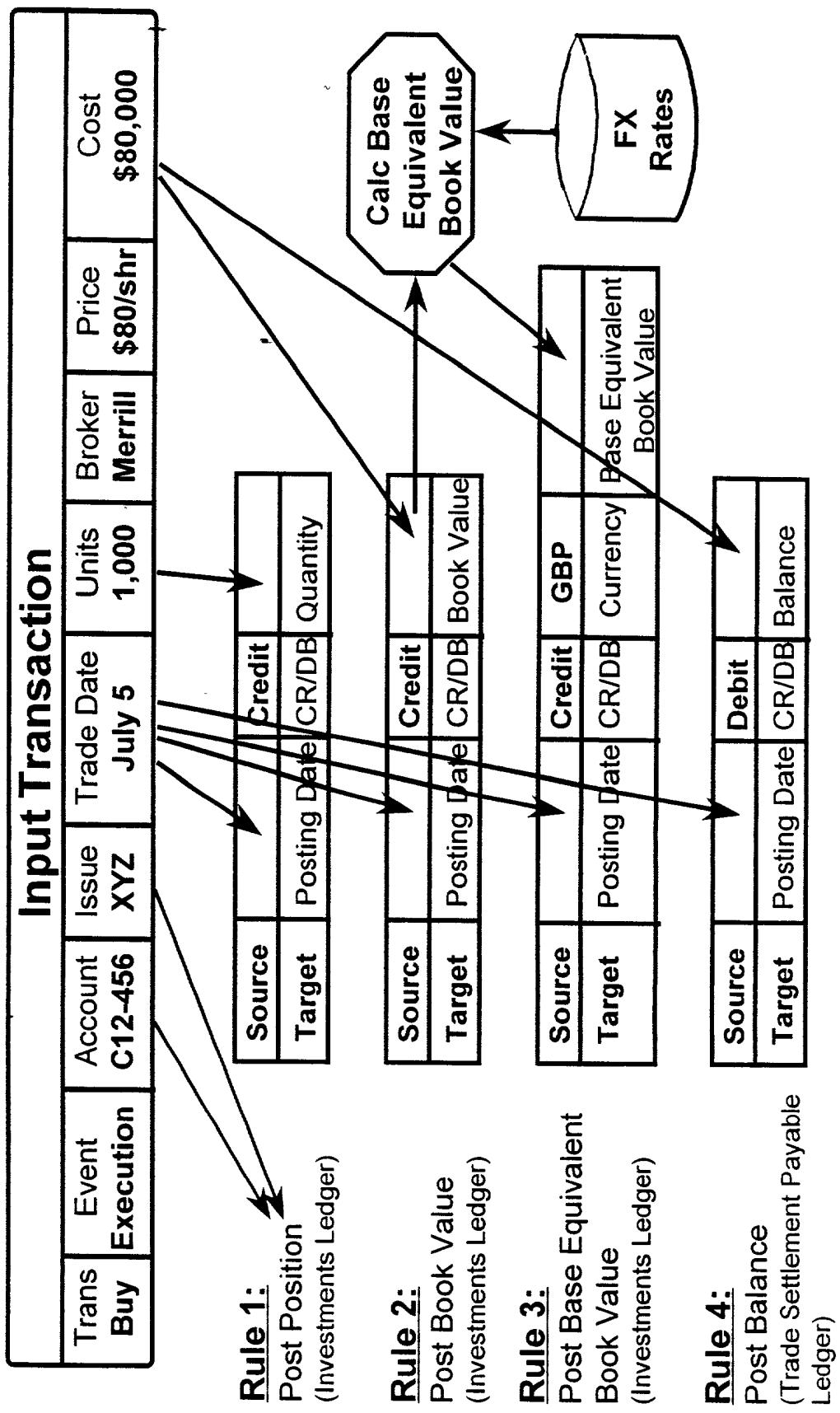


Figure 20

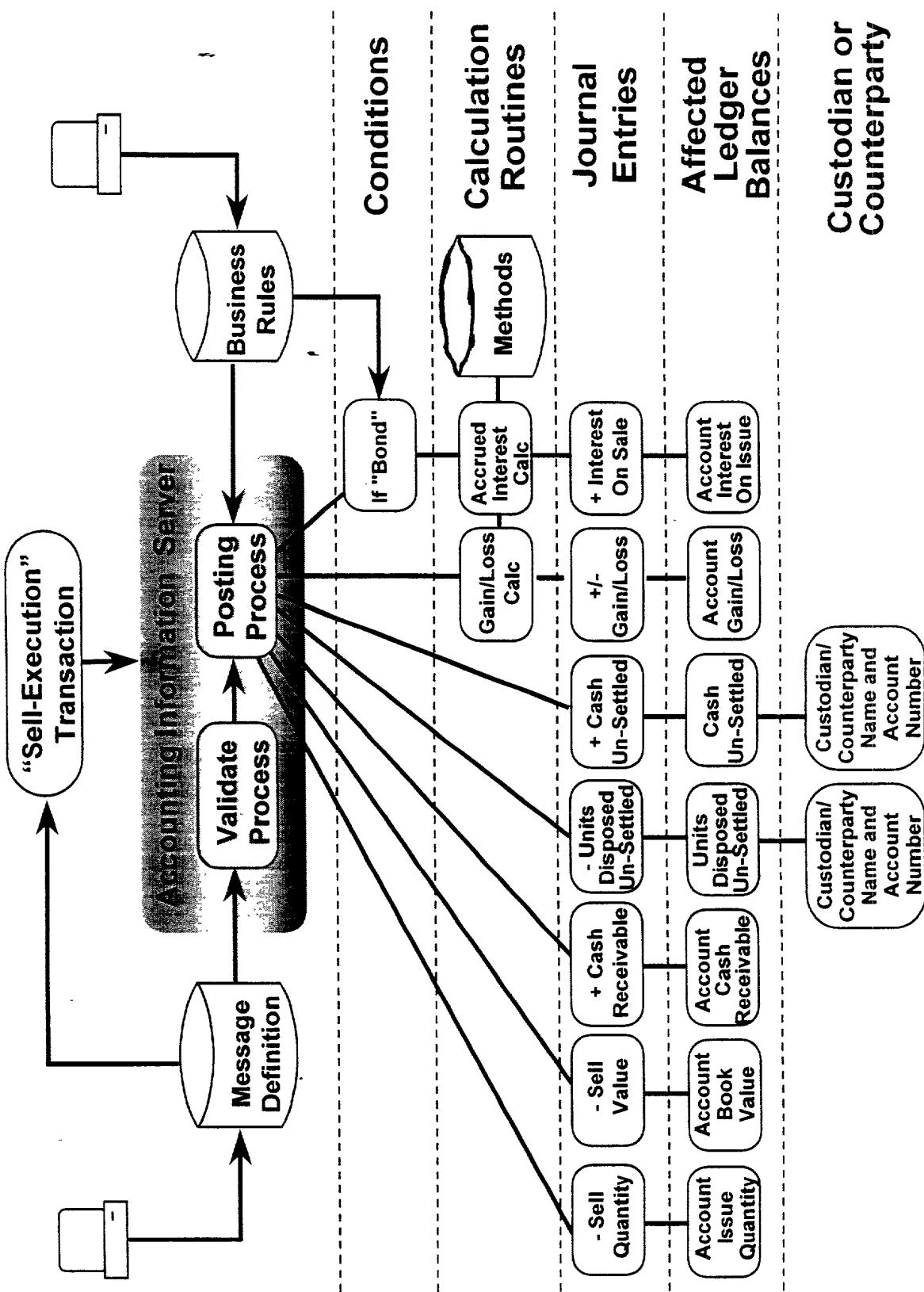


Figure 24

Untitled Document - Microsoft Internet Explorer

http://www.picsoft.com/fiti/SecurityMaster_Sample/

Administration Corporate Actions Securities Transactions Analysis

You have errors! !

General		Description: Mortgaged Backed Bond		Country: The United States of America	
<ul style="list-style-type: none"> Issue Details Descriptions Identifiers Prices Characteristics Statistics Ratings/Rankings Classifications Relationships Groups Income Events Principal Events Units of Denomination Tax Treatment Characteristics Comments Audit Information Source Information 		<p>Amount: 15,000,000.00</p> <p>Currency: US Dollars</p> <p>Outstanding:</p> <p>Issue Date: 10/20/99</p> <p>Maturity Date: 10/20/29</p> <p>Average Life: 25 years</p> <p>Mortgage Factor: 0.367</p> <p>Amortization WAM:</p> <p>Payment Speed:</p> <p>Current Price: 98.75</p> <p>Current Price: US Dollars</p> <p>Coupon: 1</p> <p>Coupon Pay: 1</p> <p>Frequency: Quarterly</p>		<p>Duration:</p> <p>Yield to Average Life:</p> <p>Current Yield:</p> <p>Current Price Date:</p> <p>Coupon Next Date</p>	

Figure 22

Account - 802	
Account Type:	<input type="checkbox"/>
Account ID:	<input type="checkbox"/> HOPPER CAPITAL
Name Sort Key:	<input type="checkbox"/> HOPPER
Account Status:	<input type="checkbox"/>
Description:	<input type="checkbox"/> HOPPER CAPITAL
Bank/Off Account ID:	<input type="checkbox"/> RPT1 <input type="checkbox"/> TREASURY
Product Line ID:	<input type="checkbox"/> PC
Fiscal Yr End:	<input type="checkbox"/> 12/31
Level of Service:	<input type="checkbox"/> Margin Delinquency
Account Opening Date:	<input type="checkbox"/> 1991-01-01
Reason:	<input type="checkbox"/>
Account Closing Date:	<input type="checkbox"/> 1992-01-01
Reason:	<input type="checkbox"/>
Responsibility Period Start Date:	<input type="checkbox"/> 1991-01-01
Termination Date:	<input type="checkbox"/> 1991-01-01
Depository Affirmation Procedure:	<input type="checkbox"/>
Affirming Party:	<input type="checkbox"/>
Issue ID:	<input type="checkbox"/>
Context:	<input type="checkbox"/>
Restriction:	<input type="checkbox"/>
Margin Delinquency	<input type="checkbox"/> General

Figure 23

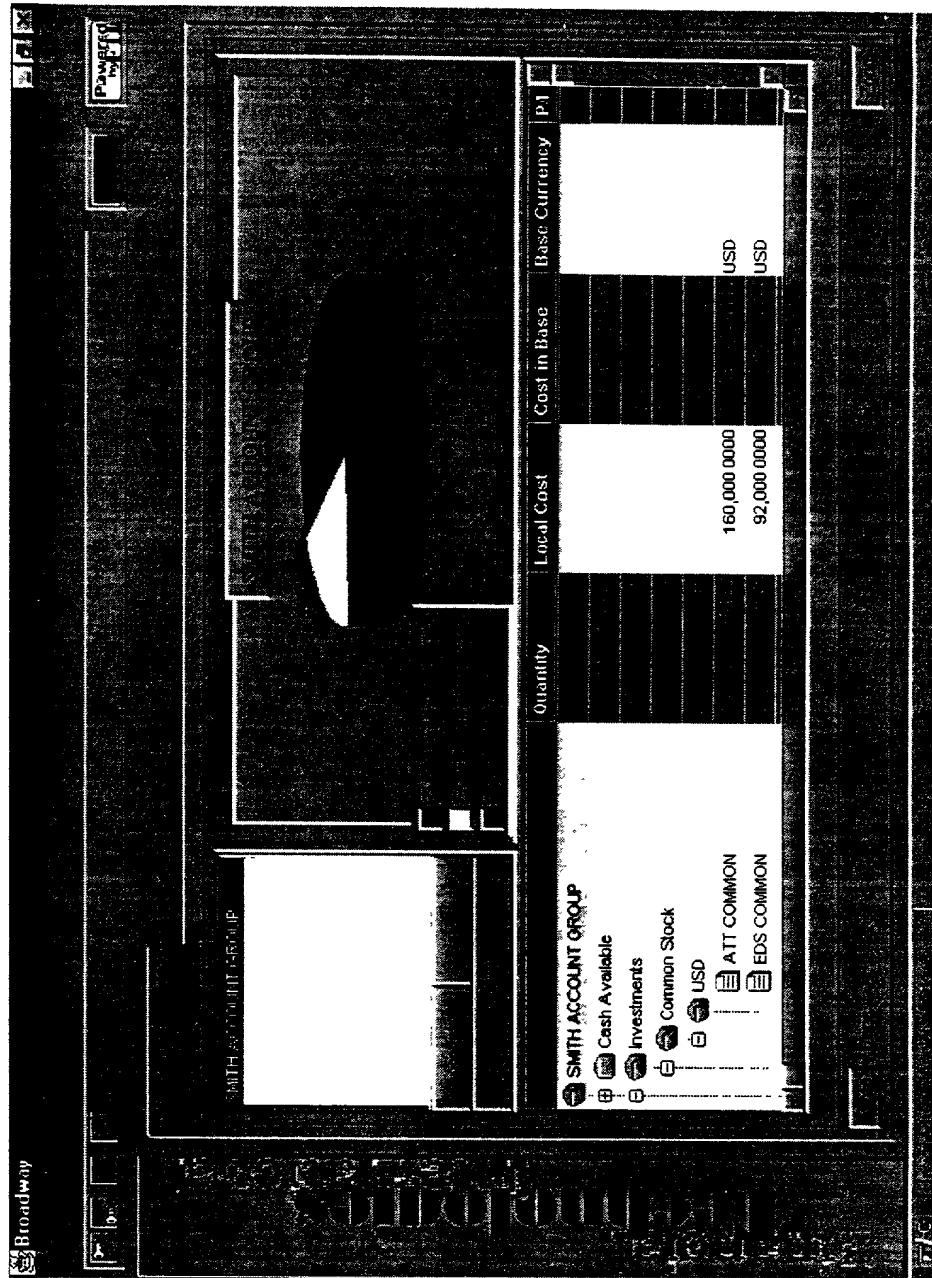
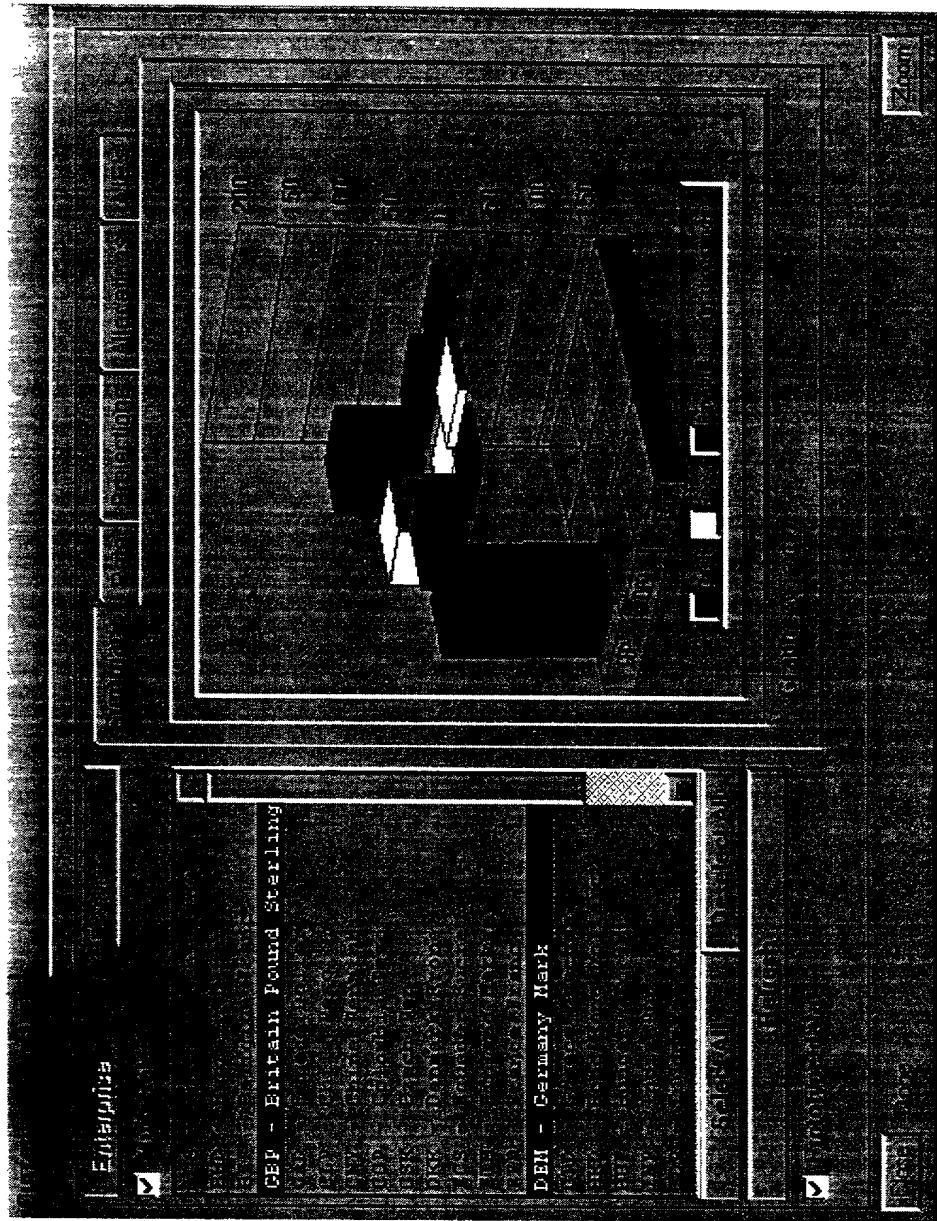


Figure 24



August 24, 2000 11:00

Fig. 25

Current Box Position

**Today's Anticipated
Settlements**

**Anticipated Availability
at End-of-Day**

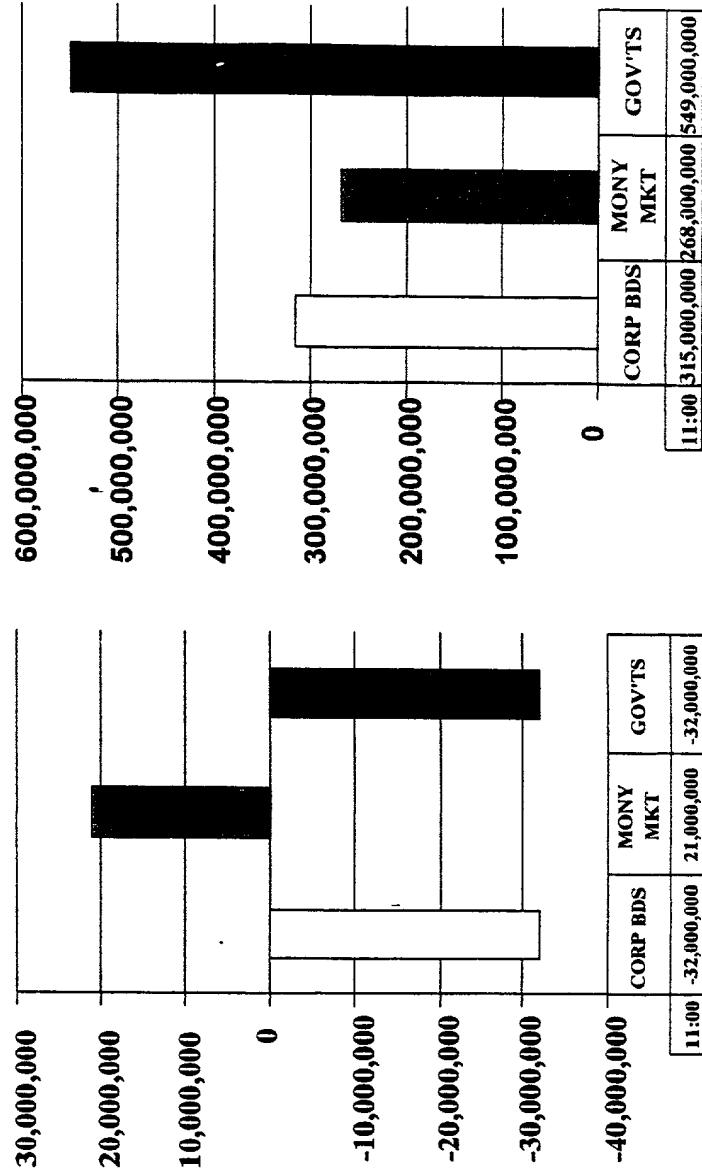
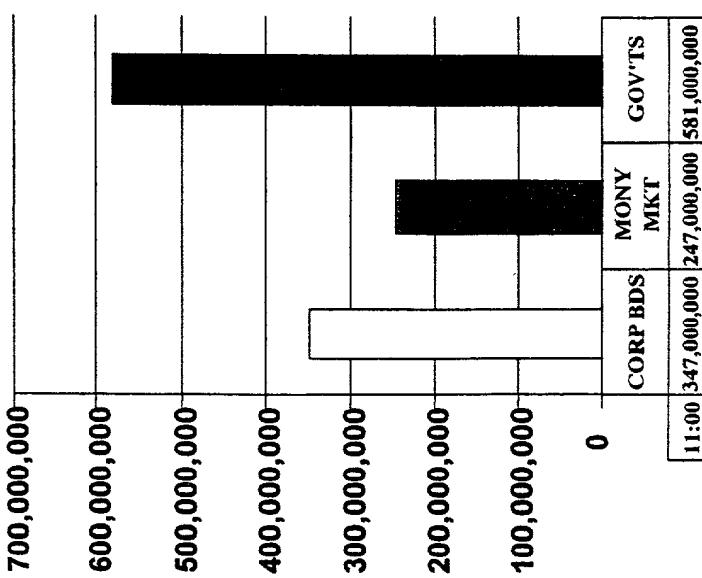


Figure 26

Untitled Document - Microsoft Internet Explorer

File Edit View Favorites Tools Help

Back Forward Stop Refresh Home

Address: http://www.picsoft.com/Hi/Box_Sample/index_Transactions.htm

HTTP Error 404 - File or directory not found.

Analysis

Transactions

Administration Corporate Actions Securities

You have errors

Account ID or to search enter

Account Name

Enter the counter party information:

Broker Short Name or Account ID or to search enter

Counter Party

Transaction Ref. #

Transaction Information

Transaction Code

Enter the issue information

Issue ID and Issue ID Type or to search enter

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FIG. 27

TRIAL BALANCE

REPORT DATE: 29-DEC-1999 REPORTING CURRENCY: USD

100-248
16.28

AVAILABLE COLLATERAL PROJECTIONS

AS OF TIME: 16:00:00 AS OF DATE: 24-AUG-2000

ISSUE TYPE	ISSUE NAME	ID	RTG	PRICE	MGN RATE	LOCATION	POSITION	ENCUMBERED POSITIONS	ANTICIPATED SETTLEMENTS	AVAILABLE COLLATERAL	MARKET VALUE	MARGIN VALUE
BOND	RADAMCO N.V. YANKEE NOTES 7.750%	774849AB9	Aa	98.50	102	DTC	40,000,000	0	-70,000,000	-30,000,000		
	RALSTON PURINA DENTURES 9.30%	751277AN4	A-	102.00	102	DTC	75,000,000	0	0	75,000,000	73,875,000.00	72,426,470
	RECOGNITION EQUIP INC CONVERTIBLE SUB	56237AC0	B+	102.00	102	DTC	33,000,000	0	0	33,000,000	33,660,000.00	33,000,000.00
	REFEL-SEV R CAPITAL INC NOTES 7%	75820QAB8	AA-	101.00	102	DTC	65,000,000	0	40,000,000	105,000,000	106,050,000.00	103,970,588.24
GOVT	US TREASURY BOND COUPON 8.75% 11-15-2008	912810CE6		101.00	105	CHASE	26,000,000	0	13,000,000	39,000,000	39,390,000.00	38,617,647.06
	US TREASURY INFLATION INDEXED NOTE	9128273A8		100.00	105	CHASE	93,000,000	20,000,000	-29,000,000	44,000,000	44,440,000.00	42,323,899.52
	US TREASURY NOTE COUPON 7.75% 12-31-99	912827S45		98.00	105	CHASE	116,000,000	0	2,000,000	118,000,000	118,000,000.00	112,380,952.38
	US TREASURY NOTE COUPON 8.5% 11-15-2000	912810EF1		102.00	105	CHASE	145,000,000	0	5,000,000	150,000,000	148,500,000.00	141,428,571.43
ONEYMKT	BANKERS TRUST 0% CPN 7-7-2000	066320AL6	Aa	101.00	103	DTC	24,000,000	0	11,000,000	35,000,000	35,700,000.00	34,000,000.00
	HOUSEHOLD FIN ORP BE 1 APR 93 SEMI-PAY	44181JGL5	A	100.00	103	DTC	46,000,000	0	-19,000,000	27,000,000	27,270,000.00	26,475,728.1
	LASALLE NORTHWEST ZERO % 7-3-2000	518027SQ1		101.50	103	DTC	118,000,000	0	0	118,000,000	118,000,000.00	114,563,106.80
	MERRILL LYNCH & CO 6TH MONTH LIBOR	59018SRH9	AA-	98.00	103	DTC	85,000,000	0	-14,000,000	14,000,000	14,210,000.00	13,796,116.50

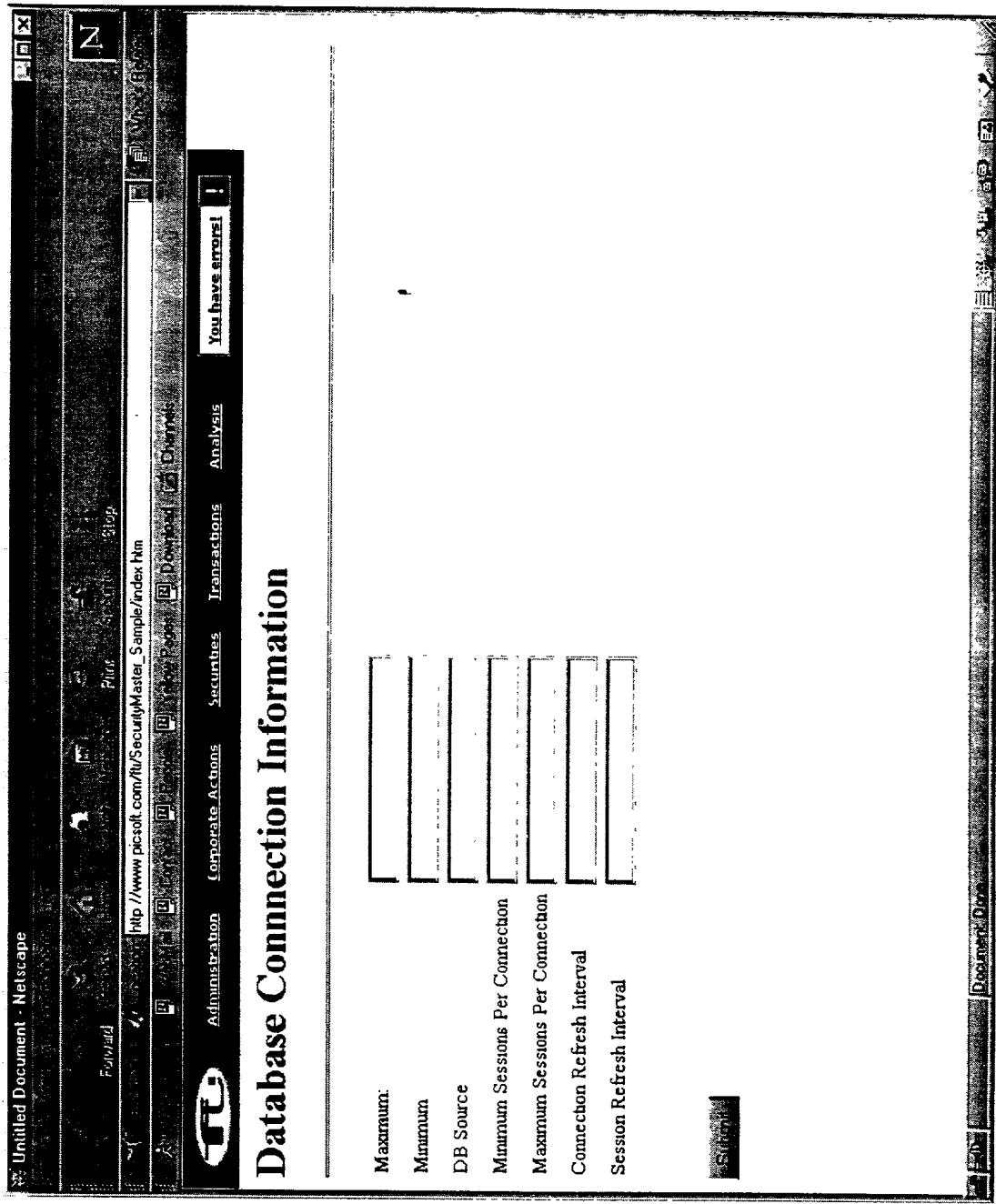


FIG. 29

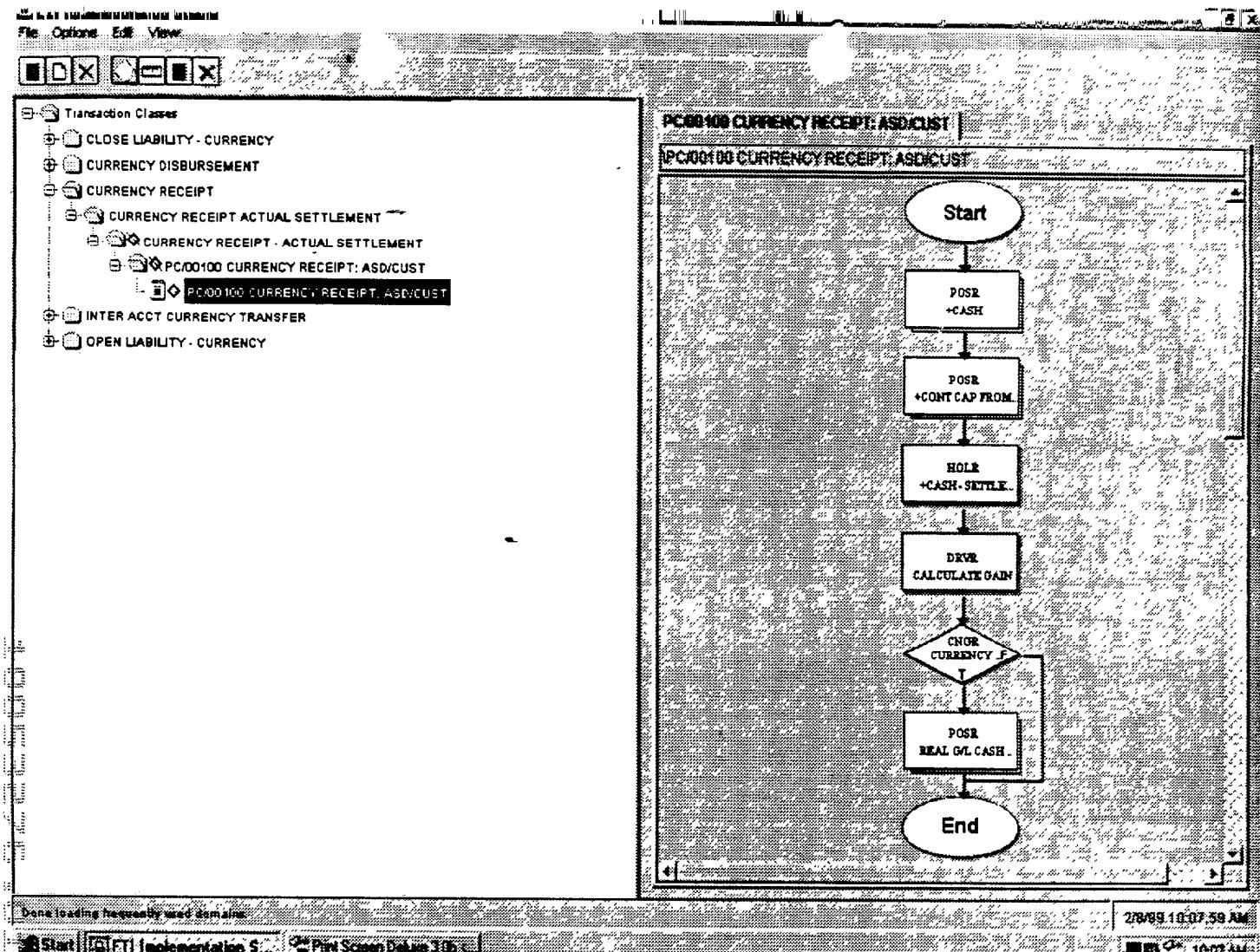


FIG. 30